

THE DATASET - BARCLAYS PLC:

ISSUER CREDIT RATINGS - BARCLAYS BANK PLC	Barclays Bank PLC is a wholly owned subsidiary of Barclays PLC. It is not ring-fenced and is not guaranteed by Barclays PLC			STANDARD & POOR'S L/T RATING	FORWARD	VIEW	A+
	Barclays PLC is a global financial services provider engaged in retail banking, credit cards, wholesale banking, investment banking, wealth management, and investment management services.			STANDARD & POOR'S OUTLOOK	FORWARD	VIEW	STABLE
				MOODY'S L/T RATING	FORWARD	VIEW	A1
				MOODY'S OUTLOOK	FORWARD	VIEW	STABLE
				FITCH L/T RATING	FORWARD	VIEW	A+
				FITCH OUTLOOK	FORWARD	VIEW	STABLE
	FACTOR	ANGLE	STATUS	BARCLAYS PLC DATA	PREVIOUS MONTH	MOVEMENT	AVERAGE ACROSS ISSUERS AND COUNTERPARTIES
CREDIT RATINGS	STANDARD & POOR'S L/T RATING	FORWARD	VIEW	BBB+	BBB+	-	A NEGATIVE
	STANDARD & POOR'S OUTLOOK	FORWARD	VIEW	STABLE	STABLE	-	
	MOODY'S L/T RATING	FORWARD	VIEW	Baa1	Baa1	-	
	MOODY'S OUTLOOK	FORWARD	VIEW	STABLE	STABLE	-	
	FITCH L/T RATING	FORWARD	VIEW	A	A	-	A POSITIVE
	FITCH OUTLOOK	FORWARD	VIEW	STABLE	STABLE	-	
CDS	5 YEAR CDS	PREVAILING	INDICATOR	66.21	71.21	↓	49.25
	1 YEAR CDS	PREVAILING	INDICATOR	37.32	37.76	↓	24.35
	5 YEAR CDS DIRECTION	BACKWARD	INDICATOR	16.59%	25.39%	↓	14.20%
	5 YEAR CDS VOLATILITY	BACKWARD	INDICATOR	38.62%	45.04%	↓	35.58%
BALANCE SHEET	TIER 1 CAP RATIO	HISTORIC	FACT	17.90%	17.90%	-	15.55%
	LEVERAGE RATIO (ASSET/EQTY)	HISTORIC	FACT	5.10%	5.10%	-	5.58%
	LOAN-TO-DEPOSIT RATIO	HISTORIC	FACT	74.33%	74.33%	-	86.09%
	LOAN TO ASSET RATIO	HISTORIC	FACT	28.19%	28.19%	-	40.59%
	TLAC (\$Mln)	HISTORIC	FACT	127,665	127,665	-	1,076,475.21
	NON-PERFORMING LOANS AS % OF ASSETS	HISTORIC	FACT	0.49%	0.49%	-	0.65%
	TOTAL DEPOSITS (\$Mln)	HISTORIC	FACT	585,613	585,613	-	1,200,380.95
TOTAL ASSETS (\$Bln)	HISTORIC	FACT	15,442	15,442	-	21,257.08	
MARKET INDICATORS	SHARE PRICE DIRECTION	BACKWARD	INDICATOR	144%	117%	↑	#VALUE!
	OPTIONS IMPLIED VOLATILITY (3M)	BACKWARD	INDICATOR	34.33	33.14	↑	27.69
	PROBABILITY OF DEFAULT	FORWARD	INDICATOR	0.90%	0.85%	↑	1.14%
G-SIB STATUS		PREVAILING	FACT	Y	Y	-	

Source: Hilbert Investment Solutions | Bloomberg | Issuers, 01 June 2026.

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THE DATASET SIDE-BY-SIDE VIEW: JUNE 2026

CATEGORY	FACTOR	ANGLE	STATUS	BARC	BNP	BoA	CITI	CA	GS	HSBC	INV	JPM	MS	NATX	RBC	SANT	SG	UBS
CREDIT RATINGS	STANDARD & POOR'S LT RATING	FORWARD	VIEW	BBB+	A+	A-	BBB+	A+	BBB+	A-	BB	A	A-	A+	AA-	A+	A	A-
	STANDARD & POOR'S OUTLOOK	FORWARD	VIEW	STABLE	STABLE	STABLE	STABLE	STABLE	STABLE	POS	POS	STABLE	STABLE	STABLE	STABLE	STABLE	STABLE	STABLE
	MOODY'S LT RATING	FORWARD	VIEW	Baa1	A1	A1	A3	A1	A2	A3	A3	A1	A1	A1	A1	A1	A1	A2
	MOODY'S OUTLOOK	FORWARD	VIEW	STABLE	STABLE	STABLE	STABLE	STABLE	STABLE	STABLE	STABLE	STABLE	STABLE	STABLE	STABLE	STABLE	NEG	STABLE
	FITCH LT RATING	FORWARD	VIEW	A	AA-	AA-	A	AA-	A	A+	N/A	AA-	A+	A+	AA-	A+	A+	A+
	FITCH OUTLOOK	FORWARD	VIEW	STABLE	STABLE	STABLE	POS	STABLE	POS	STABLE	N/A	STABLE	STABLE	STABLE	STABLE	STABLE	STABLE	STABLE
CDS	5 YEAR CDS	PREVAILING	INDICATOR	66.21	40.55	58.30	56.91	34.41	57.02	43.78	N/A	44.12	59.43	44.04	64.21	38.47	43.25	52.01
	1 YEAR CDS	PREVAILING	INDICATOR	37.32	22.62	34.03	32.77	15.61	33.34	17.24	N/A	25.67	33.66	23.77	35.47	19.52	23.11	19.68
	5 YEAR CDS DIRECTION	BACKWARD	INDICATOR	16.59%	10.45%	23.01%	24.89%	4.94%	0.00%	6.97%	N/A	19.42%	31.81%	4.49%	2.33%	12.81%	7.38%	11.84%
	5 YEAR CDS VOLATILITY	BACKWARD	INDICATOR	38.62%	37.39%	37.84%	35.35%	44.46%	27.37%	54.29%	N/A	39.56%	36.94%	33.52%	27.37%	41.12%	41.47%	48.43%
BALANCE SHEET	TIER 1 CAP RATIO	HISTORIC	FACT	17.90%	14.70%	12.80%	15.07%	13.60%	16.40%	17.30%	14.10%	15.50%	16.80%	16.50%	15.10%	15.00%	16.00%	18.50%
	LEVERAGE RATIO (ASSET/EQTY)	HISTORIC	FACT	5.10%	4.50%	6.80%	6.69%	3.90%	6.60%	5.30%	9.60%	6.90%	6.70%	5.12%	4.40%	4.90%	4.50%	4.40%
	LOAN-TO-DEPOSIT RATIO	HISTORIC	FACT	74.33%	88.81%	58.99%	58.06%	63.93%	58.06%	55.91%	79.73%	58.35%	61.36%	228.85%	69.25%	100.79%	87.71%	85.02%
	LOAN TO ASSET RATIO	HISTORIC	FACT	28.19%	32.95%	34.90%	30.67%	24.08%	23.53%	30.90%	57.36%	33.75%	27.74%	19.60%	45.14%	54.84%	29.48%	41.44%
	TLAC (\$Min)	HISTORIC	FACT	127,665	204,345	466,728	344,000	N/A	300,481	289,000	N/A	563,700	284,259	N/A	230,385	171,205	N/A	187,307
	NON-PERFORMING LOANS AS % OF ASSETS	HISTORIC	FACT	0.49%	0.71%	0.17%	0.14%	0.57%	0.19%	0.76%	1.80%	0.22%	0.09%	2.78%	0.37%	1.84%	0.92%	0.40%
	TOTAL DEPOSITS (\$Min)	HISTORIC	FACT	585,613	1,036,324	2,018,729	1,403,573	894,540	733,287	1,786,828	21,456	2,569,320	642,042	84,045	1,515,616	1,016,178	519,846	788,366
TOTAL ASSETS (\$Bln)	HISTORIC	FACT	15,442	27,930	34,117	26,572	23,743	18,093	32,330	298	44,249	14,203	9,814	23,250	18,675	15,466	16,174	
MARKET INDICATORS	SHARE PRICE DIRECTION	BACKWARD	INDICATOR	144%	142%	119%	174%	108%	177%	161%	131%	114%	167%	N/A	150%	157%	153%	154%
	OPTIONS IMPLIED VOLATILITY (3M)	BACKWARD	INDICATOR	34.33	27.86	27.65	32.54	21.90	32.19	24.54	22.58	25.94	31.09	N/A	19.24	31.41	34.29	25.20
	PROBABILITY OF DEFAULT	FORWARD	INDICATOR	0.90%	1.00%	1.18%	1.34%	0.96%	1.43%	0.92%	0.86%	1.35%	1.31%	1.49%	0.63%	1.08%	1.15%	2.04%
G-SIB STATUS	PREVAILING	FACT	Y	Y	Y	Y	Y	Y	Y	Y	N	Y	Y	Y	Y	Y	Y	

Source: Hilbert Investment Solutions | Bloomberg, 01 June 2026.

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